bonus2.r

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#install.packages("caret")  
#install.packages("lattice")  
#install.packages("ggplot2")  
library(dummies)

## dummies-1.5.6 provided by Decision Patterns

library(caret)

## Loading required package: lattice

## Loading required package: ggplot2

data("GermanCredit")  
attach(GermanCredit)  
GC <- data.frame(GermanCredit)  
head(GC)

## Duration Amount InstallmentRatePercentage ResidenceDuration Age  
## 1 6 1169 4 4 67  
## 2 48 5951 2 2 22  
## 3 12 2096 2 3 49  
## 4 42 7882 2 4 45  
## 5 24 4870 3 4 53  
## 6 36 9055 2 4 35  
## NumberExistingCredits NumberPeopleMaintenance Telephone ForeignWorker  
## 1 2 1 0 1  
## 2 1 1 1 1  
## 3 1 2 1 1  
## 4 1 2 1 1  
## 5 2 2 1 1  
## 6 1 2 0 1  
## Class CheckingAccountStatus.lt.0 CheckingAccountStatus.0.to.200  
## 1 Good 1 0  
## 2 Bad 0 1  
## 3 Good 0 0  
## 4 Good 1 0  
## 5 Bad 1 0  
## 6 Good 0 0  
## CheckingAccountStatus.gt.200 CheckingAccountStatus.none  
## 1 0 0  
## 2 0 0  
## 3 0 1  
## 4 0 0  
## 5 0 0  
## 6 0 1  
## CreditHistory.NoCredit.AllPaid CreditHistory.ThisBank.AllPaid  
## 1 0 0  
## 2 0 0  
## 3 0 0  
## 4 0 0  
## 5 0 0  
## 6 0 0  
## CreditHistory.PaidDuly CreditHistory.Delay CreditHistory.Critical  
## 1 0 0 1  
## 2 1 0 0  
## 3 0 0 1  
## 4 1 0 0  
## 5 0 1 0  
## 6 1 0 0  
## Purpose.NewCar Purpose.UsedCar Purpose.Furniture.Equipment  
## 1 0 0 0  
## 2 0 0 0  
## 3 0 0 0  
## 4 0 0 1  
## 5 1 0 0  
## 6 0 0 0  
## Purpose.Radio.Television Purpose.DomesticAppliance Purpose.Repairs  
## 1 1 0 0  
## 2 1 0 0  
## 3 0 0 0  
## 4 0 0 0  
## 5 0 0 0  
## 6 0 0 0  
## Purpose.Education Purpose.Vacation Purpose.Retraining Purpose.Business  
## 1 0 0 0 0  
## 2 0 0 0 0  
## 3 1 0 0 0  
## 4 0 0 0 0  
## 5 0 0 0 0  
## 6 1 0 0 0  
## Purpose.Other SavingsAccountBonds.lt.100 SavingsAccountBonds.100.to.500  
## 1 0 0 0  
## 2 0 1 0  
## 3 0 1 0  
## 4 0 1 0  
## 5 0 1 0  
## 6 0 0 0  
## SavingsAccountBonds.500.to.1000 SavingsAccountBonds.gt.1000  
## 1 0 0  
## 2 0 0  
## 3 0 0  
## 4 0 0  
## 5 0 0  
## 6 0 0  
## SavingsAccountBonds.Unknown EmploymentDuration.lt.1  
## 1 1 0  
## 2 0 0  
## 3 0 0  
## 4 0 0  
## 5 0 0  
## 6 1 0  
## EmploymentDuration.1.to.4 EmploymentDuration.4.to.7  
## 1 0 0  
## 2 1 0  
## 3 0 1  
## 4 0 1  
## 5 1 0  
## 6 1 0  
## EmploymentDuration.gt.7 EmploymentDuration.Unemployed  
## 1 1 0  
## 2 0 0  
## 3 0 0  
## 4 0 0  
## 5 0 0  
## 6 0 0  
## Personal.Male.Divorced.Seperated Personal.Female.NotSingle  
## 1 0 0  
## 2 0 1  
## 3 0 0  
## 4 0 0  
## 5 0 0  
## 6 0 0  
## Personal.Male.Single Personal.Male.Married.Widowed  
## 1 1 0  
## 2 0 0  
## 3 1 0  
## 4 1 0  
## 5 1 0  
## 6 1 0  
## Personal.Female.Single OtherDebtorsGuarantors.None  
## 1 0 1  
## 2 0 1  
## 3 0 1  
## 4 0 0  
## 5 0 1  
## 6 0 1  
## OtherDebtorsGuarantors.CoApplicant OtherDebtorsGuarantors.Guarantor  
## 1 0 0  
## 2 0 0  
## 3 0 0  
## 4 0 1  
## 5 0 0  
## 6 0 0  
## Property.RealEstate Property.Insurance Property.CarOther  
## 1 1 0 0  
## 2 1 0 0  
## 3 1 0 0  
## 4 0 1 0  
## 5 0 0 0  
## 6 0 0 0  
## Property.Unknown OtherInstallmentPlans.Bank OtherInstallmentPlans.Stores  
## 1 0 0 0  
## 2 0 0 0  
## 3 0 0 0  
## 4 0 0 0  
## 5 1 0 0  
## 6 1 0 0  
## OtherInstallmentPlans.None Housing.Rent Housing.Own Housing.ForFree  
## 1 1 0 1 0  
## 2 1 0 1 0  
## 3 1 0 1 0  
## 4 1 0 0 1  
## 5 1 0 0 1  
## 6 1 0 0 1  
## Job.UnemployedUnskilled Job.UnskilledResident Job.SkilledEmployee  
## 1 0 0 1  
## 2 0 0 1  
## 3 0 1 0  
## 4 0 0 1  
## 5 0 0 1  
## 6 0 1 0  
## Job.Management.SelfEmp.HighlyQualified  
## 1 0  
## 2 0  
## 3 0  
## 4 0  
## 5 0  
## 6 0

nrow(GC)

## [1] 1000

dim(GC)

## [1] 1000 62

new\_data<- dummy.data.frame(GC,names=c("Class"))  
  
# Function to check for missing data:  
  
missing\_func<- function(df){  
 col <- NCOL(GC)  
 rows<- nrow(GC)  
 var<- c()  
 missing\_var<- nrow(GC)  
   
 for (i in 1:col) {  
 var[i] <- colnames(df[i])  
 missing\_var[i] <- sum(is.na(df[i]))  
   
 }  
 dframe <- data.frame(var, missing\_var)  
 dframe  
}  
  
  
  
## function to remove the zero columns:  
  
remove\_zero\_cols <- function(df) {  
 rem\_vec <- NULL  
 for(i in 1:ncol(df)){  
 this\_sum <- summary(df[,i])  
 zero\_test <- length(which(this\_sum == 0))  
 if(zero\_test == 6) {  
 rem\_vec[i] <- names(df)[i]  
 }  
 }  
 features\_to\_remove <- rem\_vec[!is.na(rem\_vec)]  
 rem\_ind <- which(names(df) %in% features\_to\_remove)  
 df <- df[,-rem\_ind]  
 return(df)  
}  
  
#clean data  
new\_data <- remove\_zero\_cols(GC)  
  
##convert into numeric:  
  
new\_data<- dummy.data.frame(new\_data,names=c("Class"))  
  
set.seed(123)  
#dividing data into test and train  
indexes = sample(1:nrow(new\_data), size=0.368\*nrow(GC))  
test = new\_data[indexes,]  
train=new\_data[-indexes,]  
dim(test)

## [1] 368 61

dim(train)

## [1] 632 61

indexes

## [1] 288 788 409 881 937 46 525 887 548 453 948 449 670 566 102 993 243  
## [18] 42 323 996 872 679 627 972 640 691 530 579 282 143 935 875 669 770  
## [35] 24 462 732 209 307 223 138 398 397 353 146 133 961 445 254 816 44  
## [52] 420 758 116 531 196 121 711 844 957 626 90 361 258 763 949 757 990  
## [69] 741 410 702 585 660 1 441 204 351 987 325 103 225 614 384 723 95  
## [86] 959 901 951 809 160 119 594 312 596 291 170 708 85 422 461 540 300  
## [103] 439 857 433 797 818 544 367 132 833 268 54 841 639 126 486 843 517  
## [120] 357 571 977 271 193 324 862 135 80 124 601 539 775 929 976 452 880  
## [137] 943 979 845 379 269 352 9 158 722 198 205 66 210 624 721 423 329  
## [154] 963 94 330 483 183 375 184 902 297 545 314 298 446 618 185 344 221  
## [171] 523 153 716 834 553 510 962 437 719 478 689 256 580 217 485 393 216  
## [188] 460 742 964 954 261 895 501 756 376 328 974 123 459 191 769 480 411  
## [205] 321 700 290 229 136 137 381 200 171 946 38 551 276 796 642 718 831  
## [222] 749 567 534 983 824 370 434 900 706 477 969 417 45 789 304 152 635  
## [239] 117 612 416 503 131 798 236 992 301 730 728 546 877 167 444 766 958  
## [256] 586 885 754 350 644 686 652 498 701 790 424 247 255 15 368 636 5  
## [273] 53 120 560 777 704 338 888 468 547 99 285 162 776 284 47 717 39  
## [290] 967 212 72 51 623 533 576 692 73 70 726 550 7 893 509 898 335  
## [307] 109 6 837 341 860 783 491 786 244 795 572 163 242 584 581 201 100  
## [324] 864 71 23 674 966 228 615 414 192 493 557 852 804 464 426 427 647  
## [341] 274 79 347 148 320 984 932 952 150 406 89 628 334 106 402 753 431  
## [358] 270 208 536 93 980 573 197 232 738 802 12

###PCA  
  
prin\_comp<- prcomp(train,scale.=T)  
names(prin\_comp)

## [1] "sdev" "rotation" "center" "scale" "x"

biplot(prin\_comp,scale=0)

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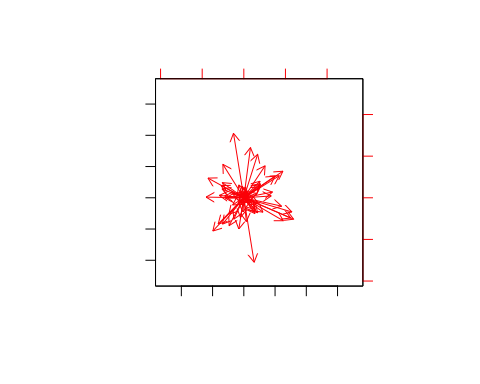
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## font could be found for family "Arial"

## Warning in axis(3, col = col[2L], ...): no font could be found for family  
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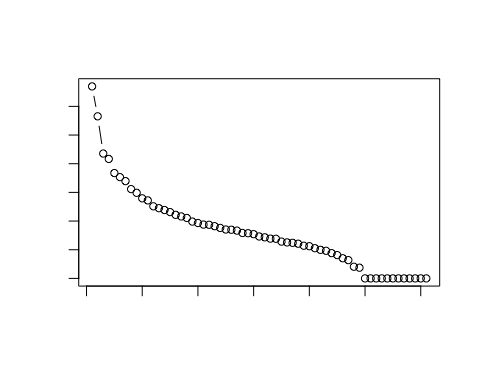


std\_dev<- prin\_comp$sdev  
pr\_var<- std\_dev^2  
prop\_varex<-pr\_var/sum(pr\_var)  
plot(prop\_varex, xlab = "Principal Component",ylab = "Proportion of Variance Explained",type = "b")

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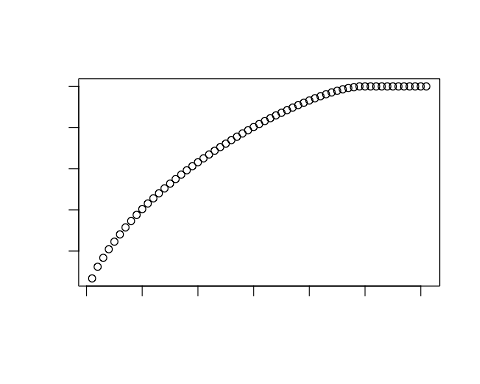


plot(cumsum(prop\_varex), xlab = "Principal Component",ylab = "Cumulative Proportion of Variance Explained",type = "b")

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train.data <- data.frame(Amount = train$Amount, prin\_comp$x)  
train.data <- train.data[,1:31]  
model1<- lm(Amount~.,data=train.data)  
summary(model1)

##   
## Call:  
## lm(formula = Amount ~ ., data = train.data)  
##   
## Residuals:  
## Min 1Q Median 3Q Max   
## -4734.6 -931.0 -35.1 717.2 6595.5   
##   
## Coefficients:  
## Estimate Std. Error t value Pr(>|t|)   
## (Intercept) 3400.41 54.38 62.528 < 2e-16 \*\*\*  
## PC1 839.76 26.93 31.185 < 2e-16 \*\*\*  
## PC2 -362.48 29.31 -12.368 < 2e-16 \*\*\*  
## PC3 -327.01 33.39 -9.794 < 2e-16 \*\*\*  
## PC4 334.67 34.14 9.803 < 2e-16 \*\*\*  
## PC5 -415.08 36.35 -11.418 < 2e-16 \*\*\*  
## PC6 -443.92 37.07 -11.974 < 2e-16 \*\*\*  
## PC7 -556.74 37.83 -14.718 < 2e-16 \*\*\*  
## PC8 -58.42 39.48 -1.480 0.139469   
## PC9 115.03 40.33 2.852 0.004489 \*\*   
## PC10 337.74 41.70 8.100 3.07e-15 \*\*\*  
## PC11 -255.87 42.25 -6.056 2.45e-09 \*\*\*  
## PC12 99.33 43.95 2.260 0.024172 \*   
## PC13 16.40 44.53 0.368 0.712692   
## PC14 -69.85 45.11 -1.548 0.122076   
## PC15 -292.85 45.81 -6.392 3.28e-10 \*\*\*  
## PC16 314.83 46.80 6.727 4.04e-11 \*\*\*  
## PC17 -60.15 47.39 -1.269 0.204835   
## PC18 233.90 47.99 4.874 1.40e-06 \*\*\*  
## PC19 544.18 49.50 10.993 < 2e-16 \*\*\*  
## PC20 -300.92 50.14 -6.002 3.38e-09 \*\*\*  
## PC21 -245.53 50.87 -4.827 1.76e-06 \*\*\*  
## PC22 337.94 50.96 6.632 7.38e-11 \*\*\*  
## PC23 -85.08 51.62 -1.648 0.099858 .   
## PC24 281.55 52.52 5.361 1.18e-07 \*\*\*  
## PC25 -34.75 53.37 -0.651 0.515220   
## PC26 348.58 53.49 6.517 1.52e-10 \*\*\*  
## PC27 -204.49 53.97 -3.789 0.000166 \*\*\*  
## PC28 -289.41 55.36 -5.228 2.37e-07 \*\*\*  
## PC29 184.79 55.50 3.330 0.000923 \*\*\*  
## PC30 200.17 56.09 3.569 0.000387 \*\*\*  
## ---  
## Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1  
##   
## Residual standard error: 1367 on 601 degrees of freedom  
## Multiple R-squared: 0.8, Adjusted R-squared: 0.79   
## F-statistic: 80.12 on 30 and 601 DF, p-value: < 2.2e-16

test.data <- predict(prin\_comp, newdata = test)  
test.data <- as.data.frame(test.data)  
test.data <- test.data[,1:31]  
linear.prediction <- predict(model1, test.data)  
linear.prediction

## 288 788 409 881 937 46   
## 10364.83597 5939.63376 5254.18240 7453.10933 467.53023 1608.31997   
## 525 887 548 453 948 449   
## 954.53556 5747.69483 2431.52978 3064.11458 3491.66043 1826.92688   
## 670 566 102 993 243 42   
## 1339.65367 2886.99038 2981.82082 2265.28754 8006.34821 3900.35441   
## 323 996 872 679 627 972   
## 7108.64345 1206.07063 1253.64637 -331.16245 1634.75894 5166.85683   
## 640 691 530 579 282 143   
## 6288.59721 2563.85365 1051.60324 4629.61179 585.70679 3881.68944   
## 935 875 669 770 24 462   
## -18.78080 3886.96208 4214.47092 1838.40983 2518.84571 1825.83706   
## 732 209 307 223 138 398   
## 2919.89676 2541.69912 4374.08561 -149.38332 2309.83585 3328.44557   
## 397 353 146 133 961 445   
## 2102.83246 6535.00633 4034.09787 2036.73910 158.31368 8344.00816   
## 254 816 44 420 758 116   
## 3290.03242 5527.30265 5154.40743 2737.56225 3838.79202 4870.79548   
## 531 196 121 711 844 957   
## 4556.92247 4167.27050 2880.94945 2907.27584 1794.77854 1133.34129   
## 626 90 361 258 763 949   
## 1346.47619 2770.84372 2633.16058 2507.34271 823.78989 2563.83081   
## 757 990 741 410 702 585   
## 1728.78039 1874.10538 1851.55819 2618.52056 7378.05690 2924.83167   
## 660 1 441 204 351 987   
## 5691.86828 937.01099 1838.83486 -1224.34568 1112.44321 6914.36589   
## 325 103 225 614 384 723   
## 763.77567 647.01029 4374.46505 3401.49600 180.72018 886.93341   
## 95 959 901 951 809 160   
## 1430.14257 3797.59418 2647.15569 2765.76698 9511.35726 3407.32092   
## 119 594 312 596 291 170   
## 6439.74095 3541.17447 1293.13556 816.12862 1819.33375 3650.77912   
## 708 85 422 461 540 300   
## 3334.00066 290.31206 3356.00605 4864.23835 1287.13769 5122.66263   
## 439 857 433 797 818 544   
## 3182.86999 204.84764 2574.26073 7649.54920 2991.28217 3099.25858   
## 367 132 833 268 54 841   
## 4728.61948 4677.13814 8754.04205 454.89272 5576.24172 4891.98342   
## 639 126 486 843 517 357   
## 513.39031 1420.19448 2884.30527 1130.49127 1757.38678 4563.25042   
## 571 977 271 193 324 862   
## 2472.20675 884.77776 2970.61296 4898.14603 2145.75771 2651.20630   
## 135 80 124 601 539 775   
## 7682.46229 3843.51252 630.53270 2464.92784 6305.51281 1772.54131   
## 929 976 452 880 943 979   
## 2500.27081 1726.36100 178.44625 6442.32077 2157.80058 2466.49100   
## 845 379 269 352 9 158   
## 1537.81338 9793.95326 7293.32682 3230.51313 3186.65516 -3496.68194   
## 722 198 205 66 210 624   
## 779.00867 19.96425 827.56000 3690.73836 3511.23667 381.24376   
## 721 423 329 963 94 330   
## 3847.62934 3015.01568 2146.44815 3603.32691 3484.67949 233.99991   
## 483 183 375 184 902 297   
## 2255.49740 2822.65494 12219.96542 3500.85365 4874.42726 4552.68002   
## 545 314 298 446 618 185   
## 7.27278 2046.43536 1988.27350 196.20007 2800.41118 2263.99220   
## 344 221 523 153 716 834   
## 6233.56069 -322.75917 8227.58859 3315.87444 7038.54721 4630.92962   
## 553 510 962 437 719 478   
## 7654.98783 6459.86872 4267.42517 986.90240 3912.34053 2256.25850   
## 689 256 580 217 485 393   
## 1838.43842 9081.49194 -1230.11621 4613.33950 2342.12483 6260.44852   
## 216 460 742 964 954 261   
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## 895 501 756 376 328 974   
## 2801.90402 2665.27912 3037.46007 6422.04540 3048.81406 7073.78272   
## 123 459 191 769 480 411   
## 948.18784 -1059.19800 6788.86503 3799.78391 1447.76102 1771.50939   
## 321 700 290 229 136 137   
## 4351.38768 1063.36884 -47.20915 1927.54800 1458.42756 7442.43654   
## 381 200 171 946 38 551   
## 3221.34019 5768.44780 2129.89069 9923.82050 1137.16833 1376.19571   
## 276 796 642 718 831 749   
## 2690.99336 531.45932 333.92722 3462.36963 4350.56665 6084.18146   
## 567 534 983 824 370 434   
## 3268.82409 1096.91800 3242.07510 -405.69674 2693.93852 2674.31093   
## 900 706 477 969 417 45   
## 4825.37175 4579.61866 4760.54619 6299.47270 2073.48906 4948.29192   
## 789 304 152 635 117 612   
## 6181.89131 2930.84752 2981.94174 3438.72417 7851.99229 1378.58963   
## 416 503 131 798 236 992   
## 6766.81146 -447.25845 8661.36643 1399.28527 1818.49903 -1057.07526   
## 301 730 728 546 877 167   
## 751.72541 3678.92772 552.57870 2208.59362 4165.81414 870.53763   
## 444 766 958 586 885 754   
## 200.83734 -437.02996 1540.14896 2184.86558 5656.54810 4012.25219   
## 350 644 686 652 498 701   
## 3069.05535 2460.29243 7599.18622 2231.34336 2430.91286 1556.06216   
## 790 424 247 255 15 368   
## 5844.61833 2502.15101 -105.05747 4631.70490 1014.37212 2673.44184   
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## 429.99706 4945.56619 1246.24406 6069.28281 4048.23229 4361.49326   
## 704 338 888 468 547 99   
## 959.69768 1028.68827 11306.31946 5863.58483 2144.42238 2470.05569   
## 285 162 776 284 47 717   
## 3639.62378 1282.74929 1877.65066 1286.95307 2762.10133 4507.03346   
## 39 967 212 72 51 623   
## 1034.79428 4867.27310 4174.03266 1048.15805 3139.45113 5201.55293   
## 533 576 692 73 70 726   
## 620.58122 3688.72910 965.76642 4822.60299 2749.59704 983.47361   
## 550 7 893 509 898 335   
## 10946.55115 2801.06545 777.07050 688.93083 2733.69284 4371.68394   
## 109 6 837 341 860 783   
## 6692.39699 8104.25021 1015.32534 5931.71523 2252.02126 2504.26728   
## 491 786 244 795 572 163   
## 2484.98667 3196.24011 1340.85877 3382.72215 5922.01171 2415.84127   
## 242 584 581 201 100 864   
## 1617.67554 3840.42326 2032.14785 1978.76402 7969.27229 3368.78774   
## 71 23 674 966 228 615   
## 6481.56521 2594.87768 3029.43092 3015.01052 5274.68586 2694.87768   
## 414 192 493 557 852 804   
## 2790.97926 7149.27805 1520.00060 3656.00894 6175.29327 1011.55912   
## 464 426 427 647 274 79   
## -622.85659 4276.45160 2099.80606 5655.67315 4986.21398 10663.49644   
## 347 148 320 984 932 952   
## 1257.92702 896.85151 2697.70311 7787.06162 2323.25841 6286.06455   
## 150 406 89 628 334 106   
## 1304.53836 4730.96219 3072.42160 3033.76481 7822.09275 13151.05424   
## 402 753 431 270 208 536   
## 1554.64562 1094.70000 2698.25977 1653.81762 1488.23020 3436.59783   
## 93 980 573 197 232 738   
## 1161.83827 1260.46406 6098.65002 2865.78931 2886.65732 2606.15667   
## 802 12   
## 1095.21941 4539.40529

cor(test$Amount,linear.prediction)^2

## [1] 0.6949352

sqrt(mean((test$Amount - linear.prediction)^2))

## [1] 1449.275